Down to the lowest level
to an interior part of the building. Interior hallways and stairwells are good. Get as many walls between your group and the outside of the building as possible. **After you have done this, be prepared to account for everyone!**

Under something sturdy

whenever possible. Under interiorly located concrete stairwells is recommended for individuals and small groups. As a group, focus mainly on getting to an interior location on the lowest level.

Cover your head

Many people are injured by falling debris. Use whatever is available, blankets, pads, etc., or cup your hands over your head.

Keep in shelter

Until you are advised that the storm has passed.

Tornadoes are often preceded by a very severe thunderstorm, and then a period of calm before the tornado strikes. (People tend to want to leave shelter during this calm period.) Wait until you are advised that the danger has passed.