Some things to ask yourself when we do proofs in class (or you see them in the text):

What is interesting about the main result? Does it say something that is not obvious? Does it give you confidence in something that is obvious?

Do I understand what are the hypotheses/premises of the statement and what is the conclusion?

Do I understand the general structure of the proof (eg, proof by contradiction)?

If asked to explain why some steps are true, could I do that?