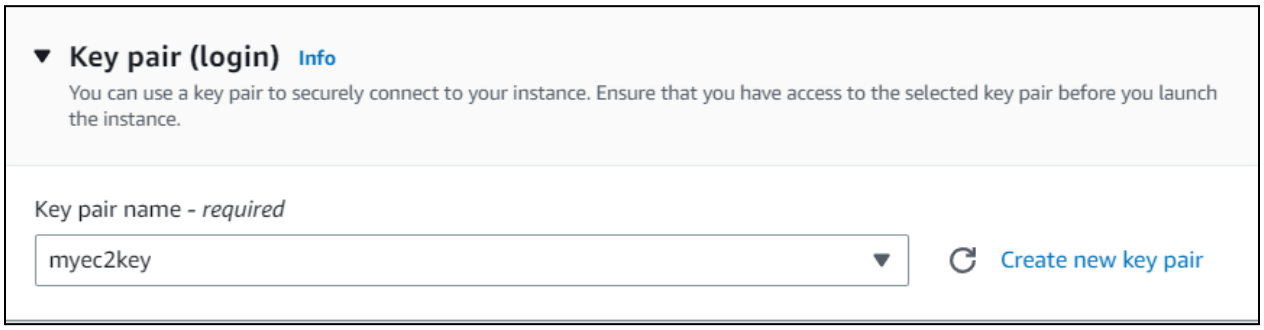
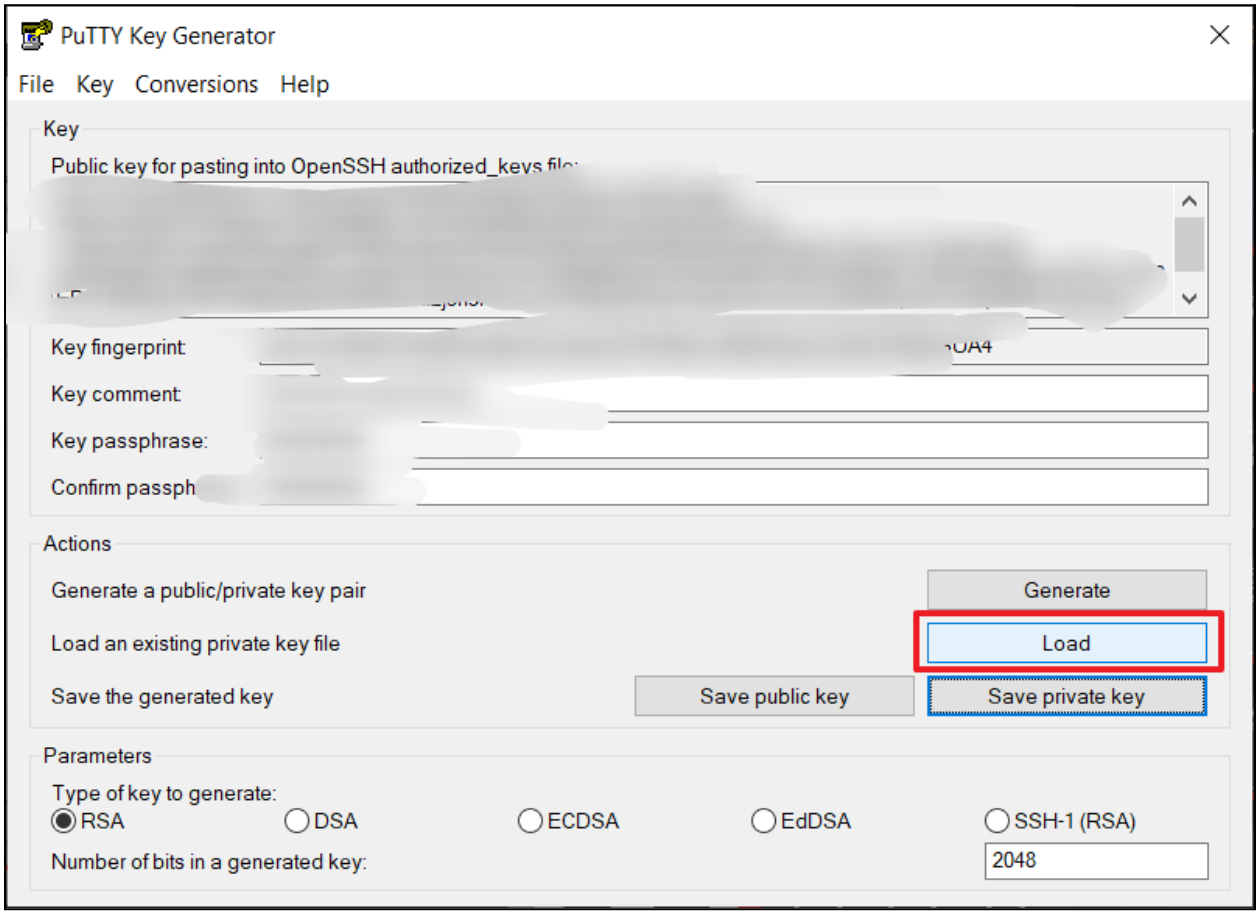
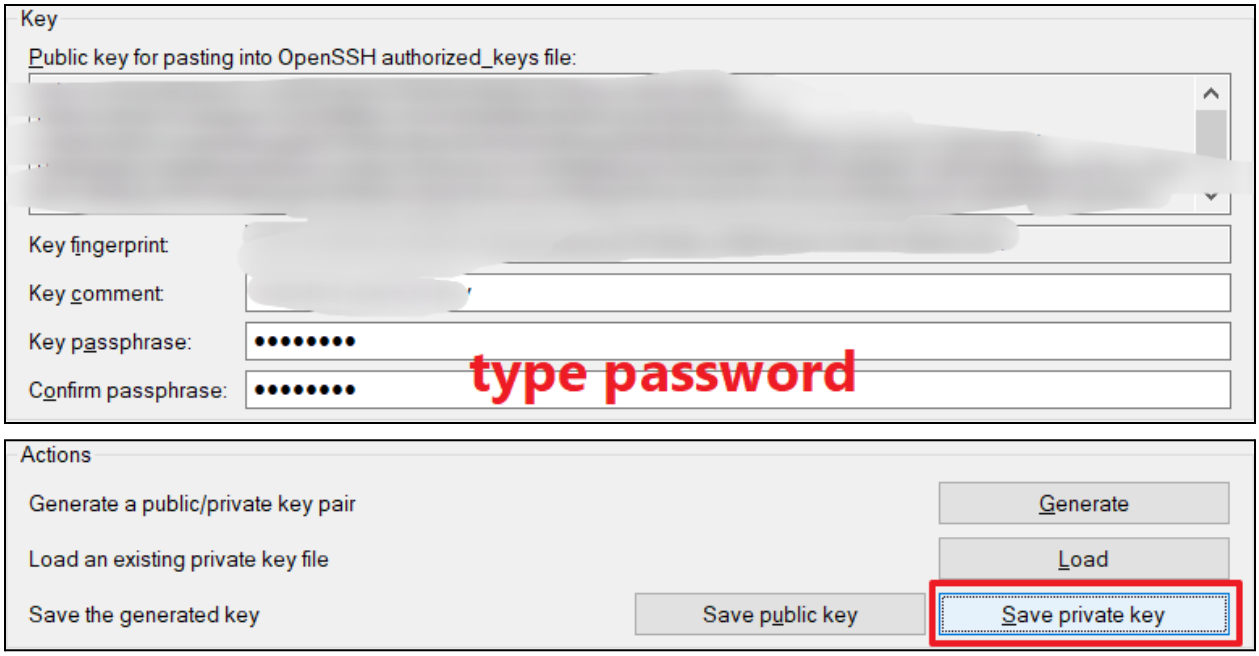
Launch EC2 instance, name it as "Bastion"
Amazon Linux 2, Choose Demo VPC, Select Public Subnet 1
Select SSH Security Group
Must have key pair



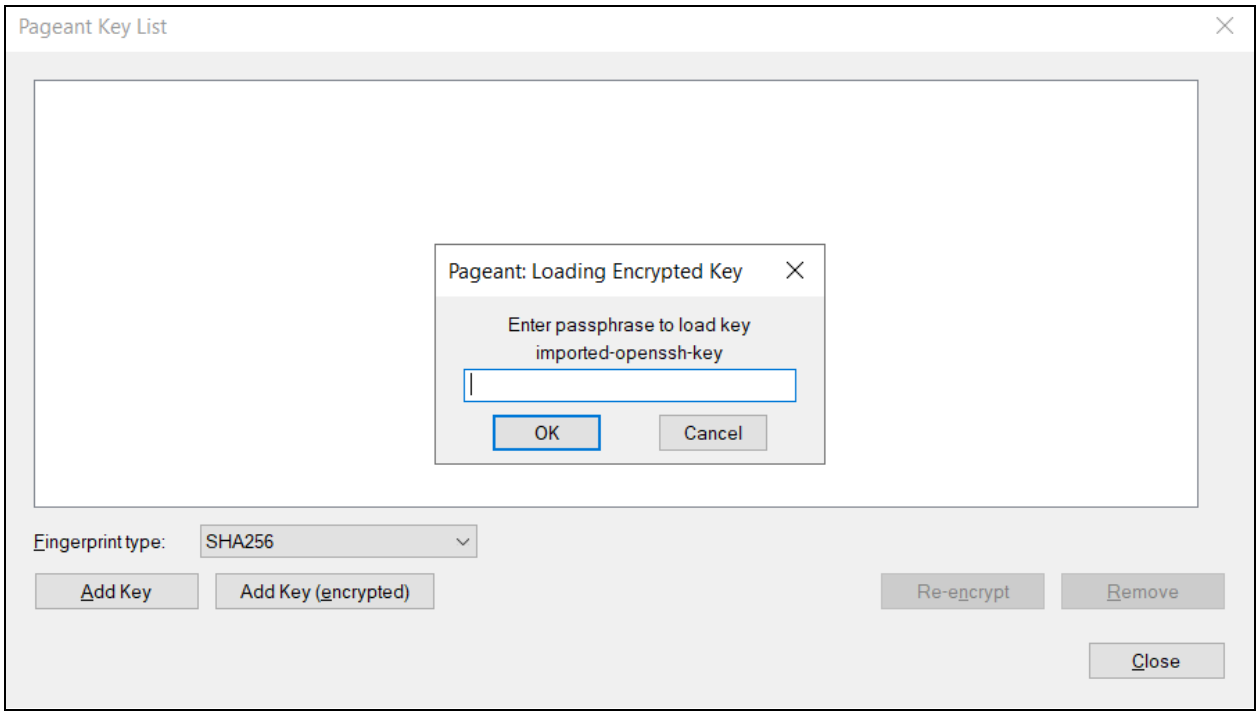
After create an instance, open PuTTY Key Generator



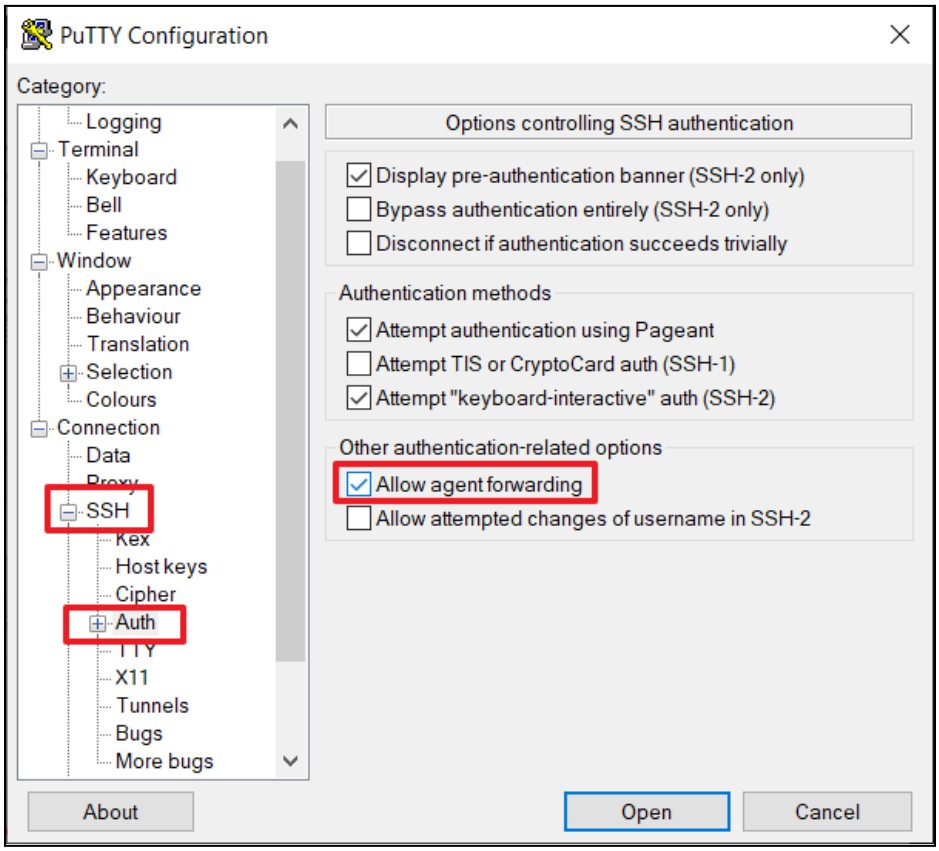


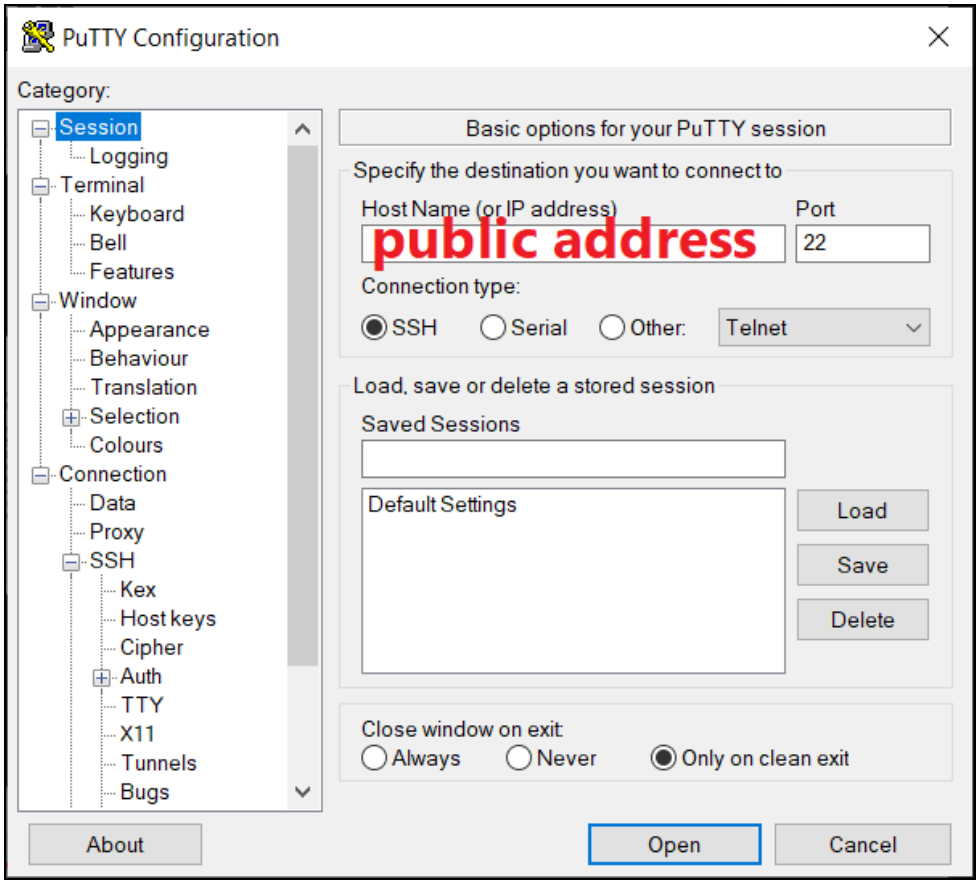
Save the private key as ppk

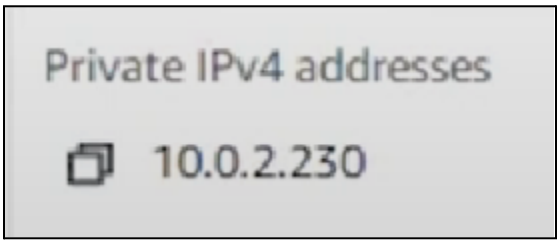
Open Pageant Key List, open private key(ppk)



After type passphrase, leave this and open Putty, go to SSH → Auth, and enable "Allow agent forwarding"







To connect EC2 Instances in the Private Subnet, if private address is 10.0.2.230, just type ssh ec2-user@10.0.2.230
If it shows "Are you sure you want to continue connecting (yes/no)?"
Just type yes to access EC2 instances.