What is a 70% confidence interval?

The 95th percentile of a t distribution with 2 degrees of freedom is 2.92. 1, 2, and 3 are outcomes of a random sample of size three from a population that is NOT normally distributed. The mean and standard deviation of the population are unknown. Derive both an approximate 95% upper confidence bound and an approximate 95% lower confidence bound on the population mean. Is the approximation good?