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Every bandlimited function is locally approximately time limited. The bandlimited functions most concentrated in a given time interval are the low-order prolate spheroidal wave functions corresponding to a fixed duration-bandwidth product. That every bandlimited function is locally approximately time limited means that every such function is locally approximately in the span of those prolates that have at least half of their energies in the given time-concentration interval. We quantify this more precisely by showing that suitable shifts of such prolates form a frame for the Paley-Wiener space. We also relate this frame result with the sampling theorem. (Received July 15, 2013)