The Messenger of Allah (may Allah's peace and blessings be upon him) would sometimes get up at the time of Fajr while in a state of Janābah after having sexual intercourse with his wives, then he would take a ritual bath and fast

‘Ā'ishah and Umm Salāmah (may Allah be pleased with both of them) reported: The Messenger of Allah (may Allah's peace and blessings be upon him) would sometimes get up at the time of Fajr while in a state of Janābah after having sexual intercourse with his wives, then he would take a ritual bath and fast.

[Authentic hadith] [Narrated by Bukhari & Muslim]

‘Ā'ishah and Umm Salāmah (may Allah be pleased with both of them) inform us that the Prophet (may Allah's peace and blessings be upon him) used to have sexual intercourse with his wives at night, and perhaps the time for Fajr prayer would come while he was in the state of Janābah and had not yet taken a ritual bath. If he were fasting on that day, he would complete his fast without making up for it. They mentioned this as an answer to Marwān ibn al-Hakam when he sent someone to ask them about this matter. This ruling applies in Ramadan and all other months.

http://www.sunnah.global/hadeeth/en/show/4522