There is a prayer between every two Adhāns; there is a prayer between every two Adhāns." The third time, he said: "for whoever wills

‘Abdullāh ibn Mughaffal (may Allah be pleased with him) reported: The Prophet (may Allah's peace and blessings be upon him) said: "There is a prayer between every two Adhāns; there is a prayer between every two Adhāns." The third time, he said: "for whoever wills."

[Authentic] [Agreed upon]

The Prophet (may Allah's peace and blessings be upon him) pointed out that there is a supererogatory prayer between every Adhān and Iqāmah, repeating this three times. He informed in the third time that this is recommended for whoever wants to offer this prayer.

http://www.sunnah.global/hadeeth/en/show/65479