If he sits between her four limbs and exerts himself, the ritual bath becomes obligatory

Abu Hurayrah (may Allah be pleased with him) reported that the Prophet (may Allah's peace and blessings be upon him) said: "If he sits between her four limbs and exerts himself (by having sexual intercourse with her), the ritual bath becomes obligatory." Another version adds: "even if he does not ejaculate."

[Authentic hadith] [Narrated by Muslim - Narrated by Bukhari & Muslim]

If a man sits between a woman's four limbs, i.e. her arms and legs, and he inserts his male organ into her vagina, then it is obligatory on both of them to take a ritual bath in order to remove the major ritual impurity even if no semen is discharged. Penetration on its own necessitates ritual bath.

http://sunnah.global/hadeeth/en/show/3533