Holocaust survivor Ruth Cyprus jumped off a train to Treblinka with her daughter and made it back to Warsaw. With the help of some Polish friends, she was able to hide her daughter with a Polish family. She herself lived under a false identity. She describes her experiences on Yom Kippur under that false identity:

And the next day was... Yom Hadin [lit., the Day of Judgment, here meaning Yom Kippur]... Now I was in a church... Swapping a synagogue with a church changed nothing, just like switching my name. After all, it was only external; as children, we were taught that the Creator is everywhere... On Yom Kippur 1943 I prayed with fervor, and my fast was authentic and complete.

Ruth Cyprus, In the Face of Destruction (Heb.) (Tel Aviv: Keren Publishing, 1995), pp. 135-136

When word came to the Warsaw ghetto in 1942 that the Germans were nearing Eretz Israel, Avraham Levin, a Zionist activist, educator and writer who was later murdered during an aktion, wrote the following entry in his diary:

Although we ourselves are entrenched in mortal danger, our hearts are trembling at this moment for the fate of Eretz Israel, as the war approaches its borders. The Jewish settlement in Eretz Israel – half a million people – and an enterprise of pioneering efforts, years in the making – is now in great peril. If I were a believer, “I would pray: God – at least save Eretz Israel!”

Avraham Levin, From the Notebook of the Teacher from Yehudiya (Heb.) (Beit Lohamei Hagetaot, 1969) reprinted in Research Anthology, 33 (Jerusalem: Yad Vashem, 2005), p. 32.
Holocaust survivor Sara Tessler was 16 when she arrived at Auschwitz with her sister. She survived five camps, and after the war immigrated to Israel. In her memoirs, she describes an event that took place at the camp:

One day I found a siddur [prayer book] in a pile. A small, leather-bound siddur with a boy’s name in gold-embossed letters, with a dedication on the occasion of his bar mitzvah. I turned the fine pages of the siddur, and the Hebrew letters glistened before my eyes. Familiar letters, known words, forgotten prayers.

Childhood memories, completely obliterated from my mind in the first days at Birkenau, began to come back to me that night, the night I remembered that we must pray, that there are specific words for the tefillot, but despite all efforts, I could not remember the words. I could not remember how to say the kriyat shema and modeh ani [basic prayers]. But everything was written in that little siddur. This siddur I would not give up. I stuck it into my dress, holding it in place by one of the rags I tied around my waist.

I safely made it past the inspection at the gate. Not only on that day, but for several days I went out of the camp and back in with the siddur secured to my body undiscovered at inspections. Then I found a narrow crack in the floor of the barrack and shoved it in there. We prayed from that siddur every day, all the girls in my work group, all of whom had once known the tefillah in the past. We prayed together, huddled, reading the words from start to finish, reading the titles and the words of the kaddish [prayer for the dead] too, reading every time we had a free moment, whether morning or evening, even though the siddur contained only tefillat shacharit [Morning service].

The rest of the women in the barrack watched us, coming closer to hear the resonance of the words; words that were familiar to them, too, although they themselves never actually engaged in prayer in their lives.

Sara Tessler, The Years of Sara’s Life (Heb.) (Kfar Haroeh: Shem Olam, 2010), pp. 88-89