I remember that there was a bug sometime ago with the SD-file export, which should be fixed now. I have just confirmed on my MacBookPro running Catalina, that importing the July 2020 COD file and exporting as SD-file works without obvious problems.

I assume that you are not running the official 5.2.1 version. An official DataWarrior update is due end of February, but for the meantime I suggest that you download the current development version via openmolecules.org/datawarrior/dw521x.zip, unpack the zip file and replace the original datawarrior.jar file in /Applications/DataWarrior.app/Contents/Java with the new one. You may also put the new macro and worldfactbook into their folders. That should fix this and other problems and adds new functionality.

Please let me know, if you discover other issues. Especially, Mac specific specific problems sometimes slip my attention.