I am not sure, whether I understand the question. If you query a database, e.g. Chembl, then the result is a subset in an open DataWarrior window. If you save the window, the subset is stored in a file. If the original Chembl database is updated, it does not change the saved file.

You may, of course, create a macro that queries the Chembl database, creates views, merges other data, or does some other fancy stuff with the query result. If you run the macro at a later time after Chembl update, then it does the same thing with the the query result of a different, up-to-date query result.

This applies to all databases that DataWarrior is able to query including your in-house databases if you use plain SQL or have build a plugin for.

Does this answer the question?