Here's sort of a guide for setting up WinKFP. I've based it on the E60 daten from ISTA/P 2.39. This assumes you have installed INPA/Ediabas and WinKFP and they are running correctly. This was done on a WinXP 32 bit system.

1. Unpack the V2.39 ISTA daten folders for SP-daten-E60 somewhere on your harddrive.
2. Open WinKFP, then choose "Import/Export" in the main menu, and pick "Import" then "PABD"

3. Browse to your unpacked daten folder and drill down to "sgdat". [base]\SP-daten-E60\sgdat\. Hit CTRL-A to select all files, then click "Import"

4. Now select again "Import/Export" in the main menu, and pick "Import" then "P-SGBD" and, like step 3, browse to your unpacked daten folder and drill down to "ecu". [base]\SP-daten-E60\ecu\. Hit CTRL-A to select all files, then click "Import"
5. Now select again "Import/Export" in the main menu, and pick "Import" then "Assembly Line Data"

6. Browse to your unpacked daten folder and drill down to "data". [base]SP-daten-E60/data\ and
make sure "data" is highlighted and select "OK"

7. Depending on how big the data are, you may have to wait awhile. Go get a sandwich. Don't abort. SP-daten-E89 took 10 minutes or more on my laptop and the program appeared frozen for several minutes. Eventually, it should return control.

8. Open the regular file explorer and browse to your unpacked daten folder and drill down to "gdaten". [base]\SP-daten-E60\data\gdaten\
Hit CTRL-A to select all files, then CTRL-C to copy all files to clipboard. Now browse to your NFS folder (usually C:\EC-APPS\NFS\ or just C:\NFS\ depending on your installation) then browse down to "data\gdaten" and hit CTRL-V to paste the copied files. If there are files already in this directory, overwrite them with the files you copied.
Now exit WinKFP and, if desired, backup your NFS dir and EDIABAS\ECU dir so you don't have to go through this again.

9. Run WinKFP. You may see a message like this:
Don't panic. For some reason there are some lines in some of the SGIDC.AS2 files that are too long for WinKFP. SGIDC.AS2 is an ASCII text file and can be edited with notepad or another editor. Just load it up (you may have to add a .txt extension and remove it after editing) find the line specified in the box above and put a semi-colon in front of it ("comment" it out) or remove it completely. I don't know if it is ever needed or if it should be truncated or what, but I've never run across any bad behavior by removing it.

Do this again if there are other long lines in the file; you can easily determine this as most lines will all be the same length and the problem lines will be twice as long or longer.
If all went well, you should have all the files needed to program ECUs with WinKFP.