There are no automatically generated headers for the DataPort data. The format of the DataPort datastream is described in the DataPort specification. I've copied the relevant portion here:

Torso Pitch Angle	2	100
Torso Roll Angle	2	100
Right Toe Pressure	2	1
Right Heel Pressure	2	1
Left Toe Pressure	2	1
Left Heel Pressure	2	1
Right Hip X Position	2	10
Right Hip Y Position	2	100
Left Hip X Position	2	10
Left Hip Y Position	2	100
Right Hip Current	2	100
Right Hip Angle	2	100
Right Knee Current	2	100
Right Knee Angle	2	100
Left Hip Current	2	100
Left Hip Angle	2	100
Left Knee Current	2	100
Left Knee Angle	2	100
State	2	1
Foot State	2	1
Min State	2	1
LCD Button State	2	1
Weight Shift	2	1000
HMI Data	2	1
VA Ref Time	2	10
BootTime (high bytes)	2	1
BootTime (low bytes)	2	1
	54	

Each value is 2 bytes (column 2), so each cycle of the DataPort datastream generates 54 bytes of data. The third column is the scale factor for each value. Some values, like the state data, will require more information to decode their meaning.

You could paste the following text into the top empty row of a DataPort data file, and you would get your column headers:
Pitch,Roll,Rtoe,Rheel,Ltoe,Lheel,RHipX,RhipY,LHipX,LHipY,RHCur,RHAng,RKCur,RKAng,LHCur,LHAng,LKCur,LKAng,State,FootState,MinState,KeyState,WeightShift,HMI,RefTime,Thigh,Tlow