In general, Mean-CVaR optimization problem is of the following form:

$$\min_{\substack{\mathbf{w}^T E^{\mathbb{P}}(R)=r,\\ \mathbf{w}^T\mathbf{1}=1}} \min_{\tau}(\tau + \frac{1}{\beta}\sum_i p_i(-\mathbf{R}_i\mathbf{w} - \tau)_+). \tag{1}$$

which is equivalent to the following LP:

$$\begin{aligned} \min \quad & \tau + \tfrac{1}{\beta}\textstyle\sum_i p_i A_i \\ \text{s.t.} \quad & A_i \geq -\mathbf{R}_i\mathbf{w} - \tau, \\ & E^{\mathbb{P}}(R)^T\mathbf{w} = r, \\ & \mathbf{1}^T\mathbf{w} = 1, \\ & A_i \geq 0, \end{aligned} \tag{2}$$

or

$$\begin{aligned} \min \quad & c & & \text{(CVAR)} \\ \text{s.t.} \quad & \tau + \tfrac{1}{\beta}\textstyle\sum_i p_i A_i - c \leq 0, & & \text{(COST)} \\ & A_i + \mathbf{R}_i\mathbf{w} + \tau \geq 0, & & (\text{CV}_i) \\ & E^{\mathbb{P}}(R)^T\mathbf{w} = r, & & \text{(RETURN)} \\ & \mathbf{1}^T\mathbf{w} = 1, & & \text{(TOTALWEIGHT)} \\ & A_i \geq 0, & & \end{aligned} \tag{3}$$

and the decision variables are explanatory in the file.