(2)(2) $L - R = L \cap \overline{R}$

$\quad\quad\quad\quad\quad \downarrow$ regular because
$\quad\quad\quad\quad\quad\quad$ regular language are
$\quad\quad\quad\quad\quad\quad\quad$ closed under complement.

Yes, $L \cap \overline{R}$ is context-free because
$\quad\quad$ it is intersection of context-free
$\quad\quad$ + regular language