I see it on the avatar but I'm not sure if I can just take the hair into Blender alone. Does CC3 export hair to Blender?

Hair and clothing cannot be exported as separate objects as static meshes. But there is a way to export just the hair rigged to the skeleton;

https://youtu.be/0ZWH7X3lvMM

Note this is not an official feature, as it uses the hide mesh feature.

Reallusion FAQ

https://kb.reallusion.com/Product/52997/I-see-it-on-the-avatar-but-Im-not-sure-if-I-can-just-take-the-hall