Can I change the design of the confirmation e-mails?

Yes you can. When you create your subscription forms you will be given the opportunity to create confirmation, thank you, error etc. HTML pages and emails.
You can make these look like anything that you like. You can even create different forms for different sites so that all the corresponding pages and emails are of the same look and feel.

https://support.lexiconn.com/kb/questions/160/