It worked a little better with source based routing, http://wiki.openvz.org/Source_based_routing

The problem with warnings about IP already in used is still there.

After a couple of hours (3-5 hours) it stops working.
If I restart the VE or if remove and add source based routing it begin to work again.

ip route, ip address, ip rule is the same all the time.

Does anyone have a clue?