My setup:
Debian (etch-lenny mixed kind) , kernel 2.6.18 with patch-ovz028stab053.14-combined
also addon modules installed (xtables-addons-1.5.5)

On VE:
vps:/# shorewall show capabilities | grep Not
   Ipset Match: Not available
   CONNMARK Target: Not available
   Connmark Match: Not available
   Raw Table: Not available
   IPP2P Match: Not available

On HW Node:
node:~# shorewall show capabilities | grep Not
   CONNMARK Target: Not available
   Connmark Match: Not available
   IPP2P Match: Not available

All stuff about ipset is listed in /etc/vz/vz.conf (IPTABLES=..).
Does it work in VE at all ?

Second question: what do I need IPTABLES="..." for in /etc/vz/vz.conf when vzctl manual clearly
says "by default all iptables modules that are loaded in the host system are accessible inside a
VE". Would it be enough to put modules I need in VE in node's /etc/modules and hope it works ?