Just to exclude my guesses, can you, please, provide me the scenario how you want to use VPN in your network/configuration?

venet device is not ethernet based and cannot be bridged. We plan to introduce ethernet based venet device in future release, but you can try some workarounds as proxyarp which can help you in current configuration.

Some links related to proxyarp:
http://www.shorewall.net/ProxyARP.htm
http://www.sjdjweis.com/linux/proxyarp/

Will be glad to help you. Feel free to ask questions and contact me directly to speed up the process.