This problem is unavoidable. The skinning API is not so powerful to perfectly fix this and the U++ solution is correct: do the best job you can do and hope for the best.

But if it bothers you, you need to take:

HeaderCtrl::StyleDefault().Write()

and overwrite that style.

Do this in your "main" method, before instantiating your window and you should be fine.

I need to look up what to write into that style to make it look exactly like your proposal.