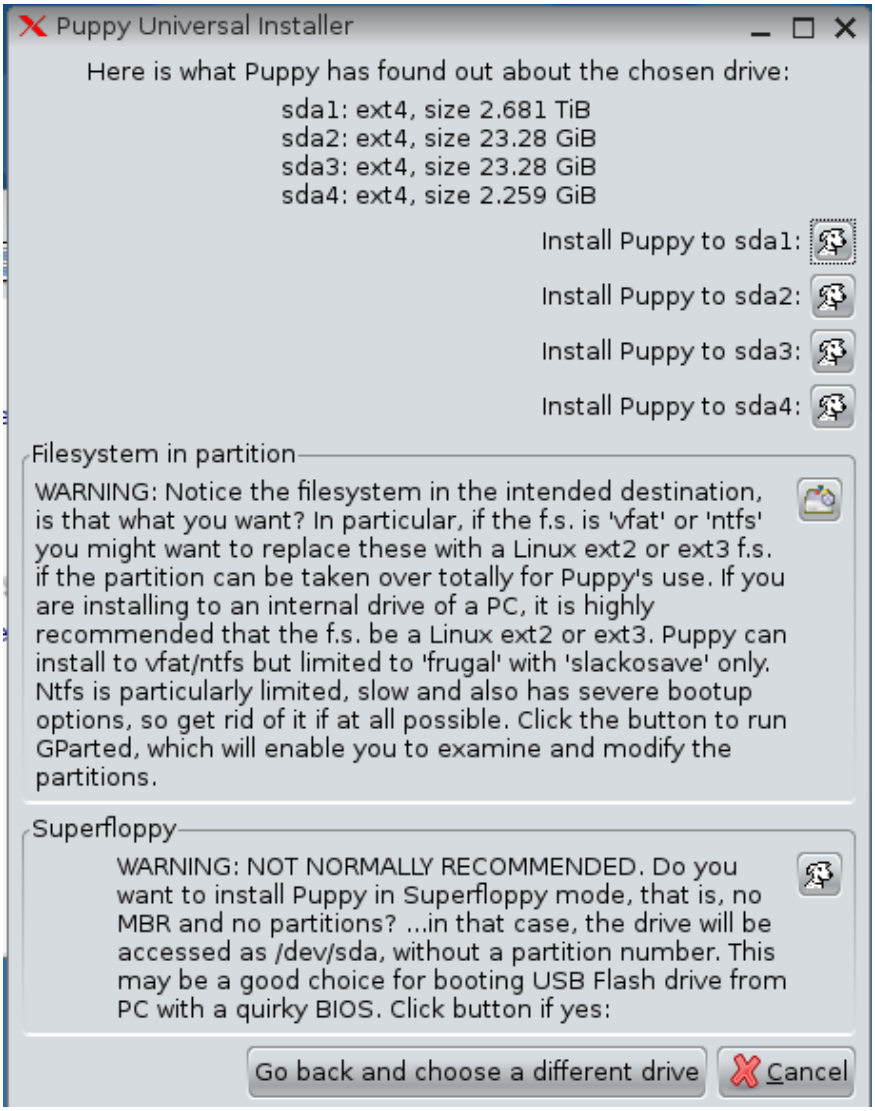
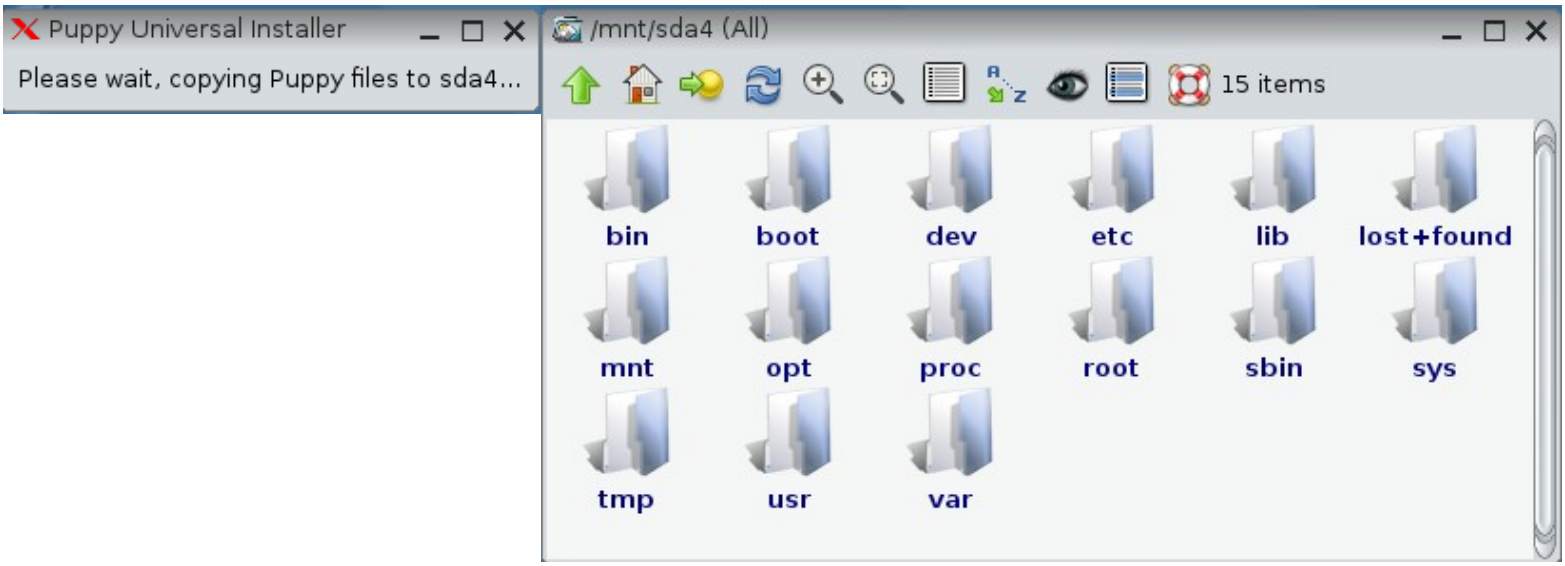
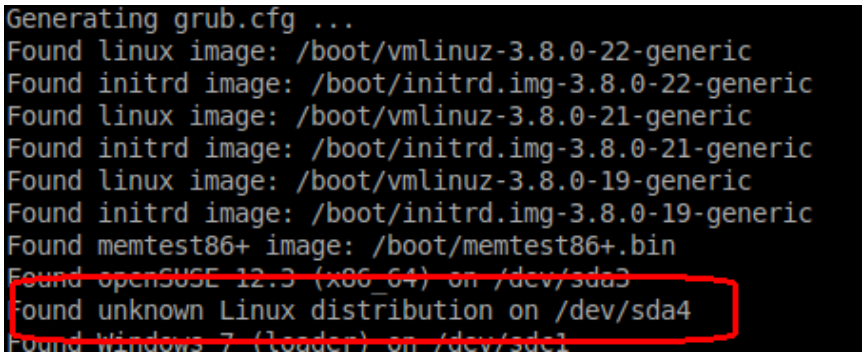
Changing the script located in /usr/sbin/puppyinstaller, the “GPT disk” looks correctly:



Then the installation finish correctly:



The update-grub from Ubuntu detects Puppy:



And the Ubuntu's GRUB boots Puppy with no problem.

Thanks!