To create gridded thumbnails, go to your InDesign preferences and select >> Guides & Pasteboard
>> Change the color of your Margins/Columns to Black.
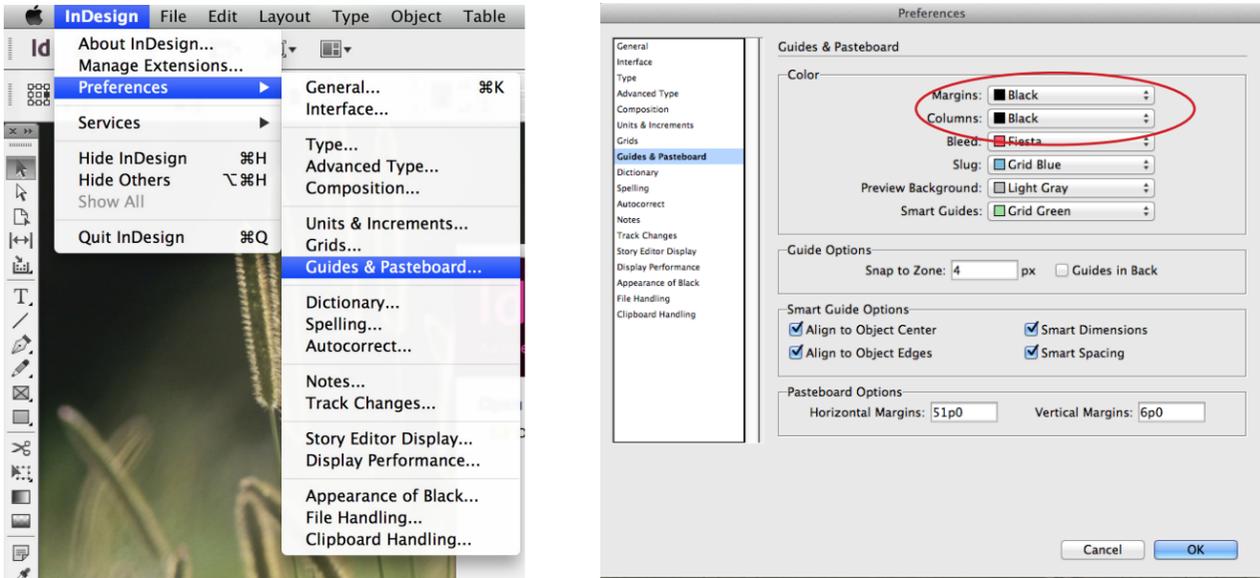
Create your sample pages with your grid choices. Go to File >> Print.
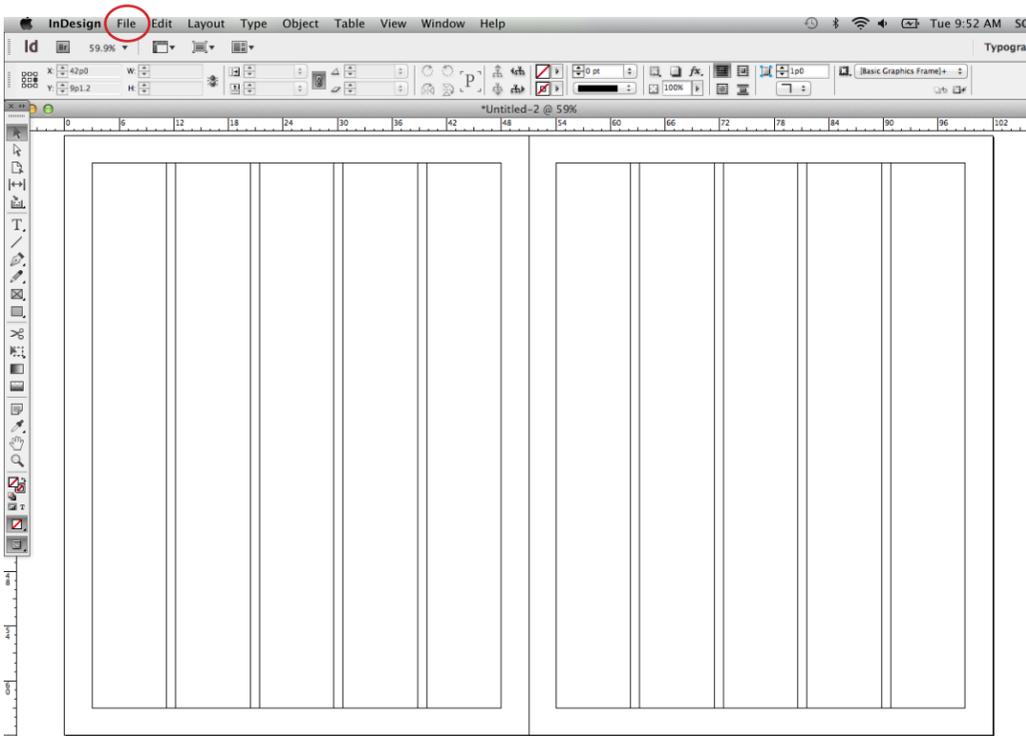
Under the General Tab >> Select Spreads (if you have spreads) >> Select Print Visible Guides and Baseline Grids.
Under the Setup Tab >> Select paper size needed >> Select Thumbnail >> Choose how many you would like to print on one page.
Select Print.