The volatile nature of commodities has become a serious problem for commodity-dependent producers and countries. The emergence of futures markets and extreme price changes calls to question if some sort of market-based price risk management tool would benefit producers and investors. This research focuses on the non-GMO soybean futures market trading on the Tokyo Grain Exchange. The Tokyo Grain Exchange's non-genetically modified organism soybean futures is a mature niche market. This contract has lower trading volume than its counter soybean contract and, it has large swings in volatility at contract maturity. Through mathematical simulation this study investigates the affects different types of options would have on market interactions. The research supports that options dependent on averaging prices have lower income variance, and protect against possible market manipulation.