Part 1: Yield Curve Calibration

Calibrate JPY.TONR first, and then calibrate JPY Libor 3m, and then calibrate JPY Libor 6m, because Libor rate is determined by discount rate, and longer tenor Libor rate is determined by shorter Libor rate.

Part 2: Resettable Cross Currency Swap

The challenge we are facing in this assignment is we are not familiar with bond and FX markets. We are not institutional investors, so we are hard to trade bond futures or swaps, particularly trading in OTC market. Therefore, the mechanic of bond and FX markets is more abstract for us than equity markets, which we can trade stocks or standard derivatives easily. The way to conquer this challenge is that go through entire code completely, read code one line by one line, and know the meaning of every class and every variable.