We can see from this Call Option Spread Analysis that if the DIS stock price declines -2.5%, stays the same or increases in price when the options expire, the profit will be 33.9% or $253. If the stock prices declines -5% at option expiration, the profit will be 11.5% or $86. If the stock price declines -7.5% at option expiration, there will be a loss of -26.7% or $199.