We can see from the Call Option Spread Analysis Calculator that if the WTW stock price stays where it is or increases in price when the options expire, the spread will make a 45.9% or $310 profit. If WTW is down -2.5% when the options expire, the profit will be 29.3% or $198. If WTW declines by -5% at option expiration, the spread will make a 12.7% or $86 profit. If WTW is down -7.5% when the options expire, the spread will lose -3.9% or -$26.