The Levy-area process (W^1, W^2, A) (where W^1, W^2 are two independent Brownian Motions and $A_t := \frac{1}{2}\left(\int_0^t W_u^1 dW_u^2 \ - \int_0^t W_u^2 dW_u^1 \right)$ is their associated Levy-area) obeys the following version of the Chen relation:

$$A_{0,t} = A_{0,s} + A_{s,t} + \frac{1}{2}\left(W_{0,s}^1 W_{s,t}^2 - W_{0,s}^2 W_{s,t}^1\right)$$

where $0 \leq s \leq t$. Furthermore, any process that follows this relation is again a Levy-area process. In other words the distribution of Levy-area is the unique distribution (conditional on W) for which the relation above holds.