Magnetospheric radiation drives surface and near-surface chemistry on Europa, but below a few meters Europa's chemistry is hidden from direct observation. As an example, surface radiation chemistry converts H₂O and SO₂ into H₂O₂ and (SO₄)²⁻, respectively, and these species will be transported downward (Greenberg, Astrobiology, 2010, 10, 275) for possible thermally-driven reactions. However, while the infrared spectra and radiation chemistry of H₂O₂-containing ices are well documented, this molecule's thermally-induced solid-phase chemistry has seldom been studied. Here we report new results on thermal reactions in H₂O + H₂O₂ + SO₂ ices at 50 - 130 K. As an example of our results, we find that warming H₂O + H₂O₂ + SO₂ ices promotes SO₂ oxidation to (SO₄)²⁻. These results have implications for the survival of H₂O₂ as it descends, with modification, towards a subsurface ocean on Europa. We suspect that such redox chemistry may explain some of the observations related to the presence and distribution of H₂O₂ across Europa's surface as well as the lack of H₂O₂ on Ganymede and Callisto. [This work was supported by NASA's Exobiology, Outer Planets, and Planetary Geology and Geophysics programs, and The Goddard Center for Astrobiology.]