Based on the predicates provided for the security case pattern for threat identification, below is a hierarchical tree format for a security case for ACAS Xu (Airborne Collision Avoidance System Xu):

```

- Goal (G0, ACAS Xu satisfies security requirements)

- Context (C0, Description of ACAS Xu)

- Context (C1, SR are requirements about protecting the system from malicious entities)

- Justification (J0, The argumentation is based on satisfaction of SRs)

- Assumption (A0, System SRS are complete, adequate, and consistent)

- Strategy (S0, Argue through asset protection and secure development requirements)

- Goal (G1, ACAS Xu satisfies the asset protection requirements)

- Assumption (A1, Asset inventory is established)

- Strategy (S1, Argue through the different stages of the system development life cycle)

- Goal (G3, Asset protection requirements are met during the architecture design phase)

- Context (C2, Description of the ACAS Xu architecture)

- Strategy (S2, Argue through deriving security threats from SRs)

- Justification (J1, Detection and mitigation of threats fulfill SRs)

- Goal (G5, ACAS Xu architecture is protected against identified security threats (STs))

- Assumption (A2, All relevant threats have been identified)

- Strategy (S3, Argue over each security threat)

- Goal (G0.X, ACAS Xu architecture is protected against STX)

- Goal (G6, ACAS Xu architecture is validated)

- Context (C3, Description of ACAS Xu architecture model)

- Assumption (A3, ACAS Xu architecture model is well defined in {formal method})

- Goal (G4, Asset protection requirements are met during other phases)

- Goal (G2, ACAS Xu satisfies secure development requirements)

```

Annotations:

- `HasPlaceholder`: Elements that still need instantiation or filling in placeholders.

- `Uninstantiated`: Elements that need to be instantiated with specific details pertinent to ACAS Xu.

- `Undeveloped`: Goals marked as undeveloped.

- `UndevelopStantiated`: Goals or Strategies that are both uninstantiated and undeveloped.

By instantiating the placeholders (like '{System}' with 'ACAS Xu') and filling in any remaining details, the assurance case for ACAS Xu is structured in a clear, hierarchical manner based on the given pattern.