When an EZproxy server is installed behind a Microsoft ISA Server, EZproxy requires certain settings within the ISA Web Publishing Rules that define how the EZproxy server is made available to remote users. In the Web Publishing Rule properties under the "To" tab, you must check "Forward the original host header instead of the actual one specified above" as EZproxy expects to see the original host header from the client and can go into a redirection loop otherwise.

In the "Proxy requests to published server" section, you need to click the radio button that says "Requests appear to come from the original client" instead of "Requests appear to come from the ISA server."

www.isaserver.org/ is a good third-party source of information on Microsoft ISA Server.