If you change to Mathematical input: Session \rightarrow Input mode \rightarrow Mathematical input. This does what you want and is at the same time much more readable an elegant:

Then you can insert subscript items directly via menu, icons in the Toolbars or by shortcuts as in any mathematical expression. I'm sure there is a way doing what you want in linar (textual) input mode. But why bother?

```
Maxima 5.10.0 http://maxima.sourceforge.net Using Lisp GNU Common Lisp (GCL) GCL 2.6.7 (aka GCL) Distributed under the GNU Public License. See the file COPYING. Dedicated to the memory of William Schelter. This is a development version of Maxima. The function bug_report() provides bug reporting information.  
(%i1) E = a_0 \cdot e^{i \cdot \vartheta} (%o1) E = a_0 e^{i \vartheta} (%i2) E_{\vartheta} = E \cdot \cos(\vartheta_1) (%i2) E_{\vartheta} = \cos(\vartheta_1) E (%i3)
```