Either you corrupted it when you saved (probably because you closed it before it was finished saving) or you need the File Corruption Patch:

ENGLISH: WinXP Gmax Corruption fix
This fixes the problem with corrupted GMAX files under Windows XP, ENGLISH version only.
http://www.renhelp.net/downloads/Q824136_WindowsXP_ENU_x86_MID150401.zip

GERMAN: WinXP Gmax Corruption fix
This fixes the problem with corrupted GMAX files under Windows XP, GERMAN version only.
http://download.microsoft.com/download/0/9/3/093320B8-0AD9-428C-A740-6F12838A660
E/WindowsXP-KB824136-x86-DEU.exe

GERMAN: Win2000 GMAX Corruption Fix
This fixes the problem with corrupted GMAX files under Windows 2000, GERMAN version only.
http://download.microsoft.com/download/f/1/9/f19c4da1-18c6-40b4-b316-7b2965ed3eb
f/Windows2000-KB824136-x86-DEU.exe