Creating a desktop entry:

The following example is a working one and it should make things clear.

[Desktop Entry]

Name=Telegram

Exec=/home/saarang/Softwares/Telegram/Telegram

Icon=/home/saarang/Softwares/Telegram/icon_telegram.png

Type=Application

Categories=GTK;GNOME;Utility;

To use it from dash, you need to copy it to /usr/share/applications.