Generally it can be said that there is no difference: in MS Windows OS executables have names `*.exe`, but in *nix-like OS executables can be named whatever you like and are called "binary files".

'.exe'는 window에 존재하는 것임.

But it doesn't mean that every binary file is executable (like `*.exe`): binaries could be just a kind of information storages. For example, database files (such as MyISAM or InnoDB files for MySQL databases) are binary files too (but not executable).