Physical activity and social interaction may be related to sleep quality in older adults. This study aimed to explore differences in sleep quality among older adults who performed exercise at elder clubs, older adults who exercised at home, and older adults who did not exercise, as well as identify factors associated with sleep quality in this population. The Symptom Management Model was adopted to guide this study. Using a cross-sectional correlational design, three groups of participants (60 persons per group) who met inclusion criteria were recruited from senior clubs and communities from Hat Yai District, Songkha Province, Thailand. The Kruskal-Wallis test was used to analyze the differences in sleep quality as measured by the Pittsburg Sleep Quality Index and the Insomnia Severity Index among three groups. Logistic regression was used to estimate the extent to which health conditions, pain level, depressive symptoms, social connectedness (social network), and physical activity predicted sleep quality. No significant differences in sleep quality scores were found among the three groups, although the non-exercise group reported scores indicating poorer sleep quality, compared to the other two groups. Sleep quality was associated with number of health conditions, pain level, depressive symptoms, social connectedness (social network), and physical activity. The results of the logistic regression analysis showed that pain and depressive symptoms were significant predictors of sleep quality when controlling for age, gender, education, and marital status. The findings suggest that exercising can positively influence sleep. Healthcare providers should evaluate sleep quality in older adults within the context of their physical and mental health, as well as their social connections.