If God doesn't have a physical body, what does it mean that Jesus sits at the right hand of the Father?

Jesus rose bodily from the grave (Lk 24:39, Ac 1:9, 1 Co 15:50). He is a type of firstfruits (1 Co 15:23). The Lord said that men will be raised bodily, as well (Jn 5:25, 28-29).

The disciples were convinced that Jesus resurrected. Jesus' half-brother James (Ac 1:13, 14) and Saul, a persecutor of Christians (Ac 22:1–16; 26:1–20) were converted.

The gospel was preached from Jerusalem where he died and it has gone out into all the world (Mk 16:15).

*Sitting at the right hand of the Father* means that Jesus is in an exalted position. His deity and his humanity are honored. He is both judge (Jn 5:22, 30) and intercessor (Eph 2:16) for humanity.