Bonjour de France - Various Audio Reports
On this site you can find many different audio recordings in four different levels of difficulty. Each of the units contains questions to test your understanding.

Radio France Internationale - News with Exercises
On their special webpage for learning French, RFI provides excerpts of their radio broadcasts with different listening exercises to test your comprehension. Use these exercises to improve your listening skills while staying up to date on the news!

Flenet.Unileon.es - Identify French Sounds
These exercises train your listening and writing skills by quizzing you on different sounds of the French language.

Moddou - Multimedia Exercises
This site offers a number of well-made, interactive exercises. For example, many exercises combine audio with pictures to test and improve your listening skills.

YouTube: Learn French with FrenchPod101.com - Listening Comprehension
These videos train your listening comprehension in three steps: you are shown an image with a question. Then you hear and read a dialogue, after which you answer comprehension questions.

TV5 Monde - Questions about Short Videos
This site contains high-quality videos with follow-up questions to test and train your listening comprehension. There are many different videos and exercises categorised by language level (Beginner A1 to Advanced B2).