Does Article 36 TFEU contain an exhaustive list of exemptions from Article 34 TFEU?

Yes

No

Well done!   
There are other public interest grounds than those in article 36 TFEU which have been recognized by the Court of Justice, but they are only applicable in accordance with the conditions stipulated in the same case law and constitute, therefore, a separate list of justification grounds.

Can a non legally binding recommendation from a local authority (municipality) in a Member State infringe Article 34 TFEU?

Yes

Well done!   
Also a local authority is part of the state. Therefore, depending of the potential effect on trade, even a non binding recommendation from such an authority can fall within the scope of Article 34 TFEU (Cf. the Dassonville-definition).

No