Following is a response from Senior DHS staff member, Tom Pullum:

By searching through the labels for district I found that the code for Moradabad in NFHS-4 is shdistri=135. As you say, it is 925 in NFHS-5. We do not have any document that gives all the district codes in the two surveys side by side.

In both surveys, state (generically, "region") is hv024. In both surveys, the label for hv024 is HV024. In -4, UP is hv024=33. In =5, UP is hv024=9. There was probably a good reason for changing the codes for the regions, but it is a complication for any comparisons. Changes in the district codes are even harder to deal with, because there are so many districts.

District is given by shdistri in -4 and shdist in -5. The labels are SHDISTRI and SHDIST. There are more than 900 districts.

I have constructed four text files, consisting of the labels for states and districts in the two surveys [see attached files]. It would be possible to put them into Stata or Excel, do some merging and sorting, and get lists giving the two codes side by side. You could then covert those lists into instructions to recode the -4 codes to the -5 codes. I will not be surprised if there are some differences in spelling.

Perhaps another user has already done this and will share their recode program.

File Attachments
1) NFHS4_district_label.txt, downloaded 192 times
2) NFHS4_state_label.txt, downloaded 159 times
3) NFHS5_district_label.txt, downloaded 186 times
4) NFHS5_state_label.txt, downloaded 178 times