How To Convert File System, fat - fat32 to ntfs
open a dos prompt and give the command
convert d: /fs:ntfs
this command would convert your d: drive to ntfs.
if the system cannot lock the drive, you will be prompted to convert it during next reboot.
Normally you should select yes.
Conversion from fat/fat32 to ntfs is non-destructive, your data on the drive will NOT be lost.

Be aware that converting to ntfs will make that partition of your drive unreadable under dos unless you have ntfs utilites to do so.