

He said, "I like this song."

→ He said that he liked that song. → He said that he liked that song.

"Where is your sister?" she asked me.

→ She asked me where my sister was.

"I don't speak Italian," she said.

→ She said that she didn't speak Italian. → She said that she didn't speak Italian.

"Say hello to Jim," they said.

→ They asked me to say hello to Jim. → They asked me to say hello to Jim.

"The film began at seven o'clock," he said.

→ He said that the film had begun at seven o'clock. → He said that the film had begun at seven o'clock.

"Where have you spent your money?" she asked him.

→ She asked him where he had spent his money.  
→ She asked him where he had spent his money.

"I never make mistakes," he said.

→ He said that he never made mistakes.

"Does she know Robert?" he wanted to know.

→ He wanted to know if she knew Robert.

"Don't try this at home," the stuntman told the audience.

→ The stuntman advised the audience not to try that at home.