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In the present paper intend out to make a theoretical analysis of the various concepts regarding the notions of the government securities market, primary and secondary -both nationally and internationally. The government securities market in the Republic of Moldova is a relatively young market. Being at an early stage of development, it is necessary to do a complex examination of the theoretical and practical aspects regarding the government securities market, in order to determine the directions for improvement. Therefore this is the purpose and objectives of the publication. In this contest, we set out to analyze a wide range of definitions, in order to adjust and introduce some new notions estableshed in the legal framework of the Republic of Moldova related to the government securities market.