

Fillmore was born in Cincinnati, Ohio as the eldest of five children. In his youth, he mastered piano, guitar, violin, flute, and slide trombone. He kept his trombone activities a secret at first, as his circumspect religious father James Henry Fillmore (1849–1936)—a composer of gospel songs, who believed it to be a sinful instrument. Henry's mother secretly bought a used trombone for him and obscured from Henry's father the son's learning to play the instrument. Fillmore entered the Cincinnati Conservatory of Music in 1901. Fillmore wrote over 250 pieces and arranged orchestrations for hundreds more