Following guide is for MacOS, but can be easy adapted to Win or Linux.

Embedded the inductor using Spiki >> https://github.com/in3otd/spiki
There are various solutions around and I did an extensive search, but I did not found a simple and elegant one, that allow calculation and simulation of the inductor. If you know a better one, please let me know.
Spiki include an inductor calculator and this may help to trim correct inductance values, but is an old application, that need to be adjusted to run on Python3 and PyQt5.
Spiki is available from github, but will not run without some modifications, so please download the one archived by me that include modifications mentioned here >> https://github.com/in3otd/spiki/pull/7/commits/dcf8e774387b73a1aaa0a991b77e858cb9bb0340

Here is how I did.

Check if you have homebrew installed
brew -v
Homebrew 3.0.11
if not, go to >> https://brew.sh

Once brew is installed, you can proceed with Python3 installation.
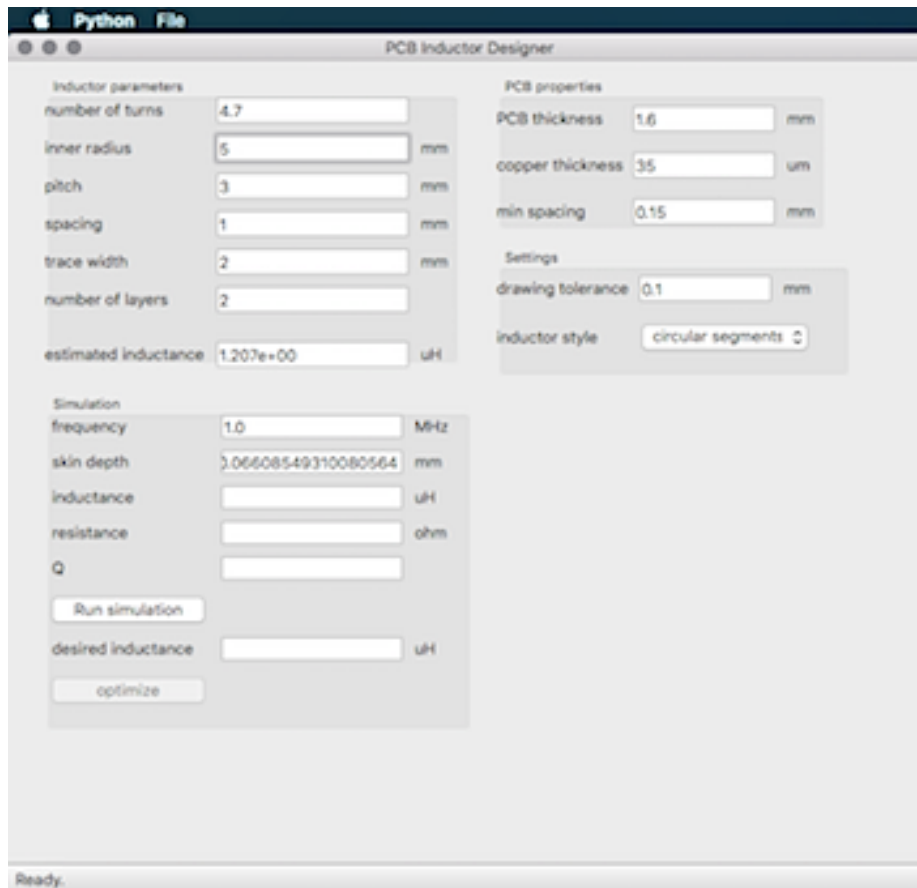"brew install python" >> https://docs.python-guide.org/starting/install3/osx/

Install PyQt5
Execute "pip3 install PyQt5" >> https://www.riverbankcomputing.com/static/Docs/PyQt5/installation.html

Download, compile and install Fasthenry >> http://wrcad.com/ftp/pub/fasthenry-3.0wr-071720.tar.gz

Download, compile and install NLopt >> https://nlopt.readthedocs.io/en/latest/

Once all is in place, go to directory where you have extracted the archive and run ./spiki.py

Generate your desired inductor and go to File -> "Save module".

This will generate footprint module. Save this to a location you may link from your KiCAD.

Enjoy !