We should do this at least once, manually.

I tested this with Kismet.

As expected, the client does not leak its real MAC address.
Before connecting to a WiFi network, it locally displays a randomized MAC address set by network-manager.
After connecting to a WiFi network, it locally displays a partly randomized MAC address set by macchanger. My monitoring machine only sees the second address, never the real address.
I did not test probing of known WiFi networks.