Dear (name),  
I would like to thank you for the opportunity of applying for the (position) at (company).  
While I was disappointed not to succeed in my application, I have enjoyed the process and learned from it.  
Even though I may not have been successful in this opportunity, I would love to work with you in the future. If any suitable roles become available in the future, please don't hesitate to reach out to me regarding them. I'll also keep an eye on the careers page of your website.  
I wish you all the best in the recruitment process.  
(Your name)