First thing I did was a body move/copy to move your parts so as they aligned roughly with your curved sketch. If you think about it the centre of each link should pass through your sketch line, by moving the links I achieved this.
I then did a curve driven patter along your sketch, using the bodies to pattern feature, you seemed to be trying to merge all the links of the chain into one solid body, I think that this was causing errors, I patterned the bodies but did not merge them.
The finished chain